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## OMB APPROVAL

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SEC / AMUNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

## FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New  
Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

## READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

## Part I

## Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**Chicago Board Options Exchange**
2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
**Broker-Dealer**
3. Class of New Derivative Securities Product:  
**Exchange-Traded Fund**
4. Name of Underlying Instrument:  
**FR:TR LR CAP CORE ALPHADAX**
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
**Broad-Based**
6. Ticker Symbol(s) of New Derivative Securities Product:  
**FEX**
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Amex, NASDAQ, NYSE**
8. Settlement Methodology of New Derivative Securities Product:  
**Not Applicable**
9. Position Limits of New Derivative Securities Product (if applicable):  
**Not Applicable**



## Part II

## Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

**Angelo Evangelou**

Title:

**Assistant General Counsel**

Telephone Number:

**(312) 786-7464**

Manual Signature of Official Responsible for Form:

Date:

**September 30, 2008****PROCESSED****NOV 12 2008****THOMSON REUTERS**

SEC 2449 (6-01)

**END**

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	OCT - 9 2008